

MA 3232 - Numerical Analysis
Sample Exam I

Instructions: Work all problems. Read the problems carefully. Show appropriate work, as partial credit will be given. One page ($8\frac{1}{2}$ by 11) of notes (both sides) permitted.

1. (25 points) Consider the function:

$$f(x) = 5x - e^{-x}$$

- a. Why must at least one root of this function exist in the interval $0 < x < 1$?
 - b. Estimate the value of this root using two iterations of Newton's method and a starting value $x_0 = 0$.
 - c. Estimate the error in your answer to part b.
 - d. Would the method of linear iteration have been appropriate for this problem? If so, would it have been preferable to Newton's method? (Briefly *explain* your answer.)
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2. (25 points) Consider the following table of data:

<u>x_i</u>	<u>f_i</u>	<u>Δf_i</u>
0.0000	0.0000	0.6065
0.2500	0.6065	0.1293
0.5000	0.7358	-0.0664
0.7500	0.6694	-0.1281
1.0000	0.5413	-0.1309
1.2500	0.4104	-0.1117
1.5000	0.2987	

- a. Using the most appropriate second degree Newton-Gregory interpolating polynomial, approximate $f(0.81)$.
 - b. Estimate the error in your answer to part a.
 - c. If you had used a second degree Lagrange polynomial on the same data points, would your answer to part a. have changed? (Briefly *explain* your answer!)
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3. (25 points) a. Consider the difference approximation

$$f'(x_n) \doteq \frac{f_{n+1} - f_{n-1}}{2h}$$

(1) Use this formula to approximate the derivative of $f(x) = \sin(x)$ at $x = 0$ using step sizes of $h = 0.10$ and 0.20 .

(2) Is the error in your answers consistent with the expected order of this method. (*Briefly* explain your answer)

b. In general, difference approximations to the first derivative are produced according to the formula

$$f'(x_i) \doteq \frac{1}{h} \left. \frac{dP_n}{ds} \right|_{s=i}$$

If this formula were used to derive a difference approximation for

$$f'(x_3)$$

based on values at x_0 , x_1 , x_2 , and x_3 , what order would you expect it to be? Would it be forward, backward, or central? (You do **not** have to derive the difference approximation to answer this question!)

4. (25 points) a. Compute

$$2.95x^2 - 1.13x + 2.25$$

for $x = 1.07$, as it would be computed by a four digit, decimal computer which *chops* all computations (including *intermediate* values).

b. Many root-finding algorithms commonly stop when the current iterate (x_n) produces an acceptably small residual, i.e. when

$$f(x_n) \text{ is "small."}$$

Is this effectively a forward or a backward error test? (*Briefly* justify your answer.)

c. (1) For what values of x will catastrophic cancellation be a potential problem in the expression:

$$\sqrt{x^4 - 1} - (x - 1)^2$$

(2) Can you find a numerically “better” equivalent form for this expression?
